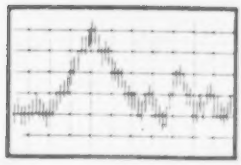

MONTHLY VOLUME REPORT

AUGUST 1990

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VOLUME OF FUTURES CONTRACTS TRADED

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	AUGUST 1989	AUGUST 1990	JAN-AUG 1989	JAN-AUG 1990
Wheat (5,000 bu)	287,543	298,383	2,359,345	2,109,686
Corn (5,000 bu)	686,561	908,216	6,336,050	8,313,317
Oats (5,000 bu)	34,982	49,593	260,391	317,431
Soybeans (5,000 bu)	634,478	905,556	7,033,889	7,012,311
Soybean Oil	348,777	405,583	2,996,194	3,350,932
Soybean Meal	393,126	436,320	3,114,387	3,129,370
Silver (1,000 oz)	9,106	15,241	148,025	131,740
Silver (5,000 oz)	4	219	2,042	1,718
Gold (kilo)	1,322	4,979	18,355	26,152
Gold (100 oz)	1,126	1,256	66,254	3,828
T-Bonds	7,639,856	8,855,108	50,109,510	52,700,198
T-Notes (6 1/2-10 yr)	629,636	702,991	4,243,803	4,187,888
T-Notes (5 Year)	205,228	320,403	1,142,014	1,593,866
T-Notes (2 Year)		22,586		43,326
30 Day Interest Rate	4,909	5,731	46,170	43,823
Municipal Bond Index	95,727	87,462	703,066	510,841
Mortgage Backed	3,534	1,876	16,052	11,345
MMI Maxi	109,167	88,172	717,663	627,758
CBOE 250 Index	0	0	13,945	0
CHICAGO BOARD OF TRADE	11,085,082	13,109,675	79,327,155	84,115,530
Wheat (5,000 bu)	118,965	130,389	875,751	801,036
Grain Sorghum	985	17	5,331	859
Value Line Index	2,823	1,743	27,945	23,147
Mini Value Line	730	1,378	5,156	8,559
KANSAS CITY BD. OF TRD.	123,503	133,527	914,183	833,601
Coffee "C"	122,207	172,947	993,191	1,246,524
Sugar #11	517,295	441,608	4,555,646	4,093,971
Sugar #14	9,363	12,269	69,833	91,714
Cocoa (10 M tons)	137,879	143,323	1,012,074	1,253,306
COFFEE SUGAR & COCOA	786,744	770,147	6,630,744	6,685,515

	AUGUST 1989	AUGUST 1990	JAN-AUG 1989	JAN-AUG 1990
Wheat (1,000 bu)	43,412	8,089	236,608	102,972
Corn (1,000 bu)	24,697	35,597	239,254	341,335
Oats (1,000 bu)	1,381	1,550	10,600	11,375
Soybeans (1,000 bu)	99,377	140,017	904,980	1,060,153
Soybean Meal New	348	277	4,922	3,644
Live Cattle (20,000#)	1,899	1,942	18,457	13,851
Live Hogs (15,000#)	2,395	2,510	20,902	22,601
New York Silver	610	1,002	8,467	7,989
New York Gold	281	1,400	5,320	9,839
Platinum	83	73	1,294	627
T-Bonds ($50,000)	134,095	156,189	843,697	995,430
T-Bills ($500,000)	437	349	6,349	2,761
T-Notes	0	0	48	0
British Pound	1,745	2,415	14,976	15,806
Swiss Franc	6,821	6,184	43,757	52,119
Deutschemark	4,383	6,237	33,529	55,168
Japanese Yen	5,262	3,711	38,002	37,412
Canadian Dollar	507	1,147	4,928	6,811
MIDAMERICA COMMODITY EX.	327,733	368,689	2,436,090	2,739,893
Live Hogs (30,000#)	131,848	170,380	1,203,267	1,617,466
Pork Bellies (fzn)	91,200	74,653	881,735	979,654
Live Cattle (40,000#)	331,928	327,748	3,036,931	2,694,511
Feeder Cattle	39,341	40,213	352,154	277,164
Lumber	19,514	13,446	204,467	153,688
T-Bills (90-day)	126,856	206,618	962,380	1,105,477
Eurodollar (3-month)	3,980,234	3,857,147	28,913,977	23,405,466
Dollar/Pound Diff	2,198	0	6,386	862
Dollar/Mark Diff	1,647	56	8,525	1,396
Dollar/Yen Diff	1,159	78	5,123	3,273
One Month LIBOR		4,071		24,066
British Pound	213,606	322,752	1,692,003	2,042,195
Canadian Dollar	108,641	117,515	886,769	940,168
Deutschemark	692,289	785,854	5,296,435	6,287,695
Japanese Yen	616,845	625,480	5,406,876	4,767,432
Swiss Franc	512,205	628,214	4,189,973	4,178,943
French Franc	18	0	1,897	50
Australian Dollar	7,914	9,077	86,716	65,914
S&P 500 Index	1,007,071	1,095,341	7,078,676	7,829,442
CHICAGO MERCANTILE EX.	7,884,514	8,278,643	60,214,290	56,374,862
Oats	0	0	146	12
Wheat (5,000 bu)	50,427	64,124	267,061	319,488
White Wheat (5,000 bu)	0	154	4	514
MINNEAPOLIS GRAIN EX.	50,427	64,278	267,211	320,014

	AUGUST 1989	AUGUST 1990	JAN-AUG 1989	JAN-AUG 1990
High Grade Copper	4,978	154,383	9,996	1,285,939
Silver (5,000 oz)	360,381	524,815	2,923,037	2,860,465
Gold (100 oz)	591,144	1,191,467	6,572,449	6,885,366
Aluminum	79	1	621	90
COMMODITY EXCHANGE	956,582	1,870,666	9,506,103	11,031,860
5 Year U.S. Treasury Note	41,855	18,048	360,113	164,683
2 Year U.S. Treasury Note	21,257	2,867	91,495	56,233
Cotton	151,034	129,081	1,037,229	1,038,152
Orange Juice, Fzn. Conc.	19,698	24,029	213,355	260,438
European Currency Unit	1,302	1,418	10,543	7,355
U.S. Dollar Index	64,956	43,970	503,175	388,457
NEW YORK COTTON EXCHANGE	300,102	219,413	2,215,910	1,915,318
NYSE Composite Index	156,365	124,800	1,086,505	1,046,287
Cmdty Rsrch Bureau Index	9,846	6,415	91,054	52,816
T-Bond (30 Year)	22,081	544	22,081	10,572
NEW YORK FUTURES EX.	188,292	131,759	1,199,640	1,109,675
Palladium	16,644	11,679	160,003	70,315
Platinum	86,825	73,816	861,028	564,964
No. 2 Heating Oil, NY	402,420	723,152	3,315,391	4,306,949
Unleaded Reg. Gas., NY	310,546	549,702	3,015,871	3,884,233
Crude Oil	1,343,330	2,715,593	14,564,778	16,106,746
Propane	1,428	4,959	8,634	13,757
Natural Gas		17,298		54,093
Residual Fuel Oil		0		76
NEW YORK MERCANTILE EX.	2,161,193	4,096,199	21,925,705	25,001,133
Rice, Rough	5,956	3,309	33,281	41,346
CHIC. RICE & COTTON EX.	5,956	3,309	33,281	41,346
TOTAL FUTURES	23,870,128	29,046,305	184,670,312	190,168,747
PERCENT CHANGE		21.68%		2.98%

TOTAL CONTRACTS	1988	1987	1986	1985
AUGUST	20,843,850	19,370,128	14,379,193	12,940,703
JAN-AUGUST	164,277,105	149,104,181	125,204,737	103,590,967

COMMODITY GROUP	AUGUST 1989	AUGUST 1990	JAN-AUG 1989	JAN-AUG 1990
Ag Commodities	4,287,102	4,927,877	38,072,968	40,505,133
Interest Rate	12,910,709	14,242,124	87,480,789	84,861,506
Precious Metals	1,067,526	1,825,947	10,766,274	10,563,003
Equity Indices	1,276,156	1,311,434	8,929,890	9,535,193
Foreign Curr/Index	2,236,494	2,553,974	18,209,579	18,845,525
NonPrecious Metal	5,057	154,384	10,617	1,286,029
Energy Products	2,057,724	4,010,704	20,904,674	24,365,854
Other	29,360	19,861	295,521	206,504
TOTAL	23,870,128	29,046,305	184,670,312	190,168,747
%				
Ag Commodities	17.96%	16.97%	20.62%	21.30%
Interest Rate	54.09%	49.03%	47.37%	44.62%
Precious Metals	4.47%	6.29%	5.83%	5.55%
Equity Indices	5.35%	4.51%	4.84%	5.01%
Foreign Curr/Index	9.37%	8.79%	9.86%	9.91%
NonPrecious Metal	0.02%	0.53%	0.01%	0.68%
Energy Products	8.62%	13.81%	11.32%	12.81%
Other	0.12%	0.07%	0.16%	0.11%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from August 1989 to August 1990.

	Amount of Increase		Amount of Decrease
Crude Oil, NYMEX	1,372,263	Eurodollar, CME	123,087
T-Bonds, CBOT	1,215,252	Sugar 11, CSC	75,687
Gold, COMEX	-600,323		
#2 Heating Oil, NYMEX	320,732		
Soybeans, CBOT	271,078		
Unleaded Reg.Gas,NYMEX	239,156		
Corn, CBOT	221,655		
Silver, COMEX	164,434		
High GradeCopper,COMEX	149,405		
Swiss Franc, CME	116,009		
T-Notes (5-Yr), CBOT	115,175		
British Pound, CME	109,146		
Deutschemark, CME	93,565		
S&P 500 Index, CME	88,270		
T-Bills, CME	79,762		
T-Notes (10 Yr), CBOT	73,355		
Soybean Oil, CBOT	56,806		
Coffee C, CSC	50,740		

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TOTAL FUTURES AND OPTIONS - AUGUST 1990
(*Exchanges Trading Options)

*CBOT	17,624,928	*MGE	65,813
*CME	10,192,237	*NYCE	254,975
*CSC	1,070,258	*NYFE	134,963
*COMEX	2,305,102	*NYMEX	4,729,465
*KCBOT	142,044	CRCE	3,309
*MIDAM	370,599		

TOTAL FUTURES AND OPTIONS TRADED: 36,893,693